

# Kapil Wankhede

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## PROFILE

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Data scientist with a background in strategic planning, public relations, organization management, and strong technical and problem-solving skills. Experienced in model risk management, financial analysis, and entrepreneurship.

## EDUCATION

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- **Udacity** Certificate  
*Nanodegree in Data Science* *Jan 2020 - May 2020*
- **Illinois Institute of Technology** Chicago, USA  
*MS in Finance* *Aug 2015 - May 2017*
- **Dr. B. A. Tech. University, Lonere** Raigad, India  
*B.Tech in Petrochemical Engineering* *Aug 2008 - May 2012*

## WORK EXPERIENCE

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- **Sanghamitra Business Incubator** Wardha, India  
*Co-Founder and Chief Operations Officer* *Jan 2019 - Current*
  - Founded an incubator focused on building socially conscious businesses. Responsible for identifying, launching, operating, and scaling operations.
  - Led overall operations management in product design, market research, vendor sourcing, supply chain management, quality control, sales and marketing, order fulfillment logistics, finance, and store operations, ensuring the incubator's vision is being realized.
  - Led through major challenges of COVID pandemic to launch several business lines and products [www.sanghamitra.com], e-commerce website [www.sanghamitra.store], partner platforms [www.digitalnalanda.com] and expansion to multiple locations.
  - Hired and trained new employees, creating a working environment for informed risk-taking and rapid skill-building through real-world engagements, multidimensional exploration, trial and error experimentation, and data-driven decision making.
  - Established an engineering lab and library, organized education and healthcare awareness workshops in the community. [Events]
- **Mitsubishi UFJ Financial Group Union Bank** NYC, USA  
*Quantitative Financial Analyst* *Jun 2017 - Sep 2018*
  - Conducted full model validation, including conceptual soundness, data analysis, computer-based implementation, regulatory and governance, and documentation, of a regulatory model that calculates counter-party credit risk.
  - Handled a database of the bank's 900 models and non-models for tracking their status and outstanding issues and regularly notified team members.
  - Performed independent validation of Economic Capital VaR model and scorecard-based credit risk rating model, including statistical testing to validate the accuracy of model output and assigned ratings.
  - Validated various market and credit risk models, including IRS, CDS, and swap pricing models using Bloomberg as a benchmark.
- **Nalanda Academy** Wardha, India  
*Co-Founder and Educator* *Jul 2013 - Dec 2018*
  - Provided executive leadership to create a discrimination-free space and educational training for marginalized students from 15 states of India, resulting in the successful enrollment of over 800 students in leading universities in India and abroad.
  - Led strategic planning, fundraising, and public relations efforts to support the growth and development of the Academy.
  - Initiated 14 Abhiyan Libraries in India and managed community mobilization and operation of these libraries.

- Created and taught Mathematics, Science, Economics, Logical Reasoning and Critical Thinking syllabi.
- Oversaw Nalanda Abhiyan Labs to introduce marginalized students to the latest technologies and promote awareness of these advances.
- Assisted in launching an online learning platform currently used by 12,000 students: [www.digitalnalanda.com](http://www.digitalnalanda.com).

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## ACADEMIC AND SELF-DIRECTED PROJECTS

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- **European Option Price Calculator:** Developed the European Option Price Calculator, a tool for calculating the prices and greeks of European call and put options using the Black-Scholes-Merton (BSM) model. [App1] [App2] [GitHub]
- **Disaster response webapp:** Developed a web application that allows emergency workers to input a new message and receive classification results in various categories using natural language processing model to take actions. [GitHub]
- **Diabetic Prediction model:** Developed a machine learning model to predict if a person is diabetic or not, based on attributes of Pima-Indians diabetes data from UCI repository. [GitHub] [App]
- **A Financial derivative:** Designed a structured note called a commodity-linked note and used MATLAB to calculate its fair value. Utilized variance reduction techniques to improve the results of Monte Carlo simulation. [Code] [Report]

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## SCHOLARSHIPS/AWARDS

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- Recipient of the highly competitive the Government of India's scholarship to pursue a Master's degree at a globally top-ranked university.(2015)
- Next Generation Tech Booster Scholarship from Udacity.(2022)

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## SKILLS SUMMARY

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- **Programming Languages:** Python, R, JavaScript, VBA, MATLAB
- **Machine Learning:** Hugging Face, Scikit-Learn, NLTK, SpaCy, Transformers
- **Tools:** Git, SQL, MS Office, Microsoft Power BI, Bloomberg, Workbench
- **Frameworks:** ReactJS, ExpressJS, Flask